

Portfolio Management Tutorial in Excel

MSc in Finance and Banking and MSc in Applied Economics and Finance
Athens University of Economics and Business
TA: Nikolaos Elias

Aims and Objectives: This is a practical (computer based course) whose aim is to introduce students into portfolio management with Excel. The latter is a very useful tool used by many individuals and companies to make financial decisions. This course will provide students with all necessary tools to make financial decisions and to carry out portfolio management.

Computer Room: Evelpidon 47A and Lefkados 33, 6th floor.

Section I: Statistics for Portfolios, Calculation of optimal portfolio weights with, or without, constraints, and including, or not, the riskless asset. Presentation of the efficient portfolio frontier.

Text books:

1. Επενδύσεις, Ηλίας Τζαβαλής και Αθανάσιος Πετραλιάς, Εκδόσεις ΟΠΑ
2. Principles of Finance with Excel by Simon Benninga, Oxford University Press
3. Advanced modelling in finance using Excel and VBA by Mary Jackson and Mike Staunton, Wiley

Section II: Using Excel functions to calculate Present values, Internal Rate of Returns, choosing investment projects and capital budgeting.

Text books:

1. Επενδύσεις, Ηλίας Τζαβαλής και Αθανάσιος Πετραλιάς, Εκδόσεις ΟΠΑ.
2. Principles of Finance with Excel by Simon Benninga, Oxford University Press.